

FIG. 1

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Loan Information Last Updated: 2/13/2001 4:49:25 PM

Portfolio:	TIAA	Bond Name:	1
Origination #:	999	Address:	1432B-B E Pacific Pkwy Dr So Denver CO 80202
Borrower Name:	Paul Walters	Originator:	First Franklin
Servicer Number:	10	Status Code:	30
Servicer:	Aurora	Default Reason:	Bankruptcy
Watch List:	<input checked="" type="checkbox"/>	<input checked="" type="checkbox"/> MI Error	<input checked="" type="checkbox"/> Payment Plan <input checked="" type="checkbox"/> OK
Garage:			
Work Item:			

☐ Servicer Error

Origination Information

Origination Date:	12/1/1999	Property Type:	SINGLE FAMILY ATTACHE
Mortgage Term:	10	Occupancy:	Investment
Original Amount:	150000	Product Type:	Arm
Appraisal Value:	265000	Purpose:	Construction Permanent
Orig P and I:	2	Documentation:	Full
LTV:	0	PMI Code:	Y/S
FICO:	12	As of Date:	1/1/2001
Original Rate:	9.7	Lien:	1
1st Pymt Dt:	1/12/1998		

Current Information

Current Balance:	1000	Our Int. Rate:	10
Valuation:	Appraisal	Sch P and I:	2336.23
Current Value:	455214	Valuation Date:	5/14/1999
Last Int Paid Dt:	11/18/1999	Delinquency:	999
Est. Loss:	-1269	Default Probability:	25
Est. Severity:	0	MI #:	
Cert #:	B	MI Company:	Mortgage Comp 1
Coverage:	8		

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FIG. 2

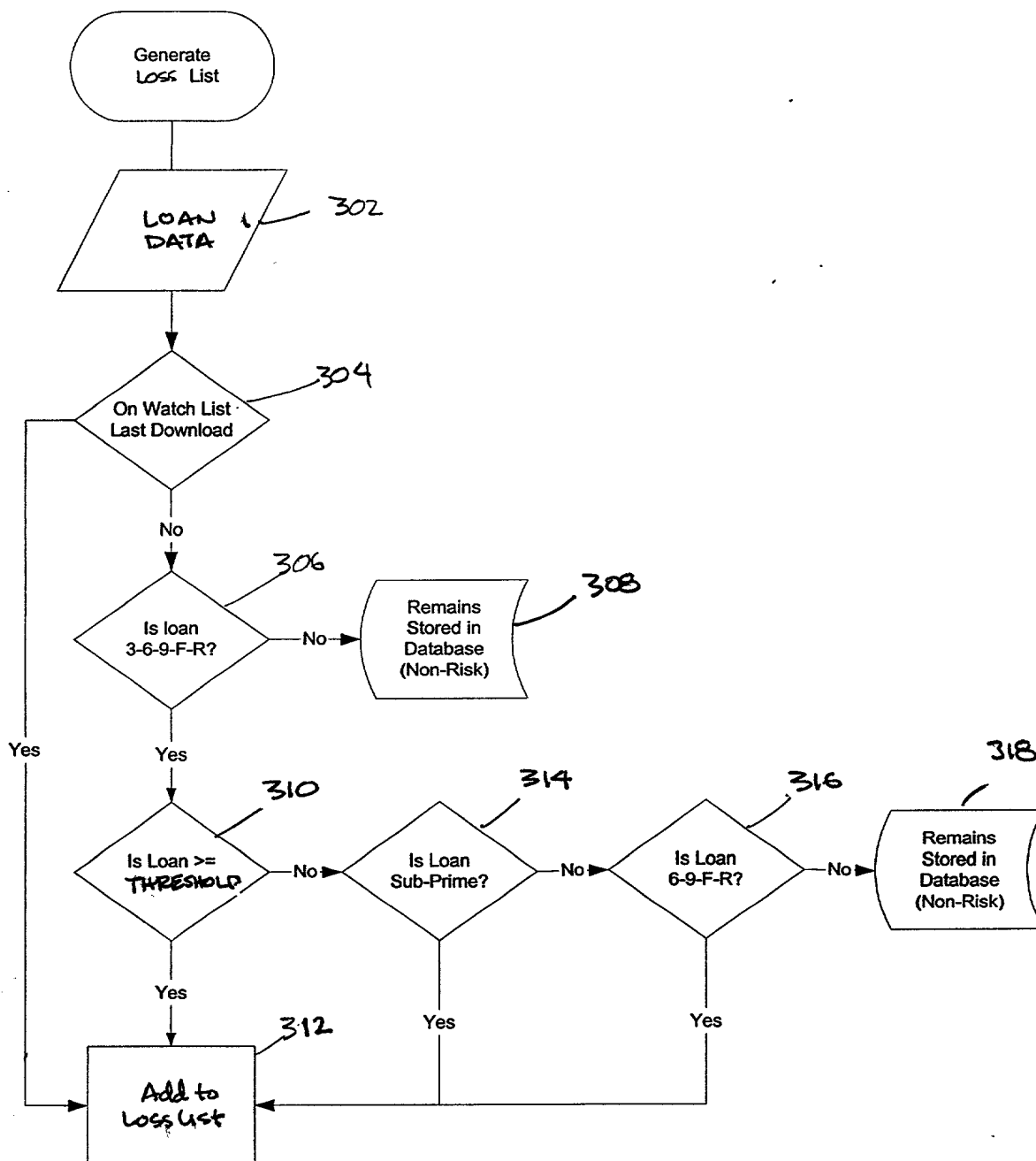


FIG. 3

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Loan Number	First Payment Date	Paid To Date	State	Zip	Current Valuation Method	Original Appraisal Current Value	Original Amount Current Balance	Original LTV Current LTV	Estimated (Loss) or Gain Estimated Severity	Estimated Liquidation Date	Delinquency History
0000091700	1/1/98	6/1/98	CO	80465	Sales Price 2/25/00	\$334,000 \$393,000	\$317,000 \$0	95.0 00	\$408,701 -128.81%	3/1/00	C36F999FFFRRO
0007658917	1/1/98	6/1/98	FL	33138	BPO- 4/4/00	\$301,000 \$565,000	\$240,800 \$239,774	80.0 42.4	\$169,227 -70.28%	6/1/01	C36FF999999999999999F
0007659428	2/1/98	9/1/99	OR	97007	Appraisal- 1/12/00	\$343,000 \$349,000	\$274,400 \$270,034	80.0 77.2	(\$8,716) 3.18%	1/1/01	CCCCCCCCCCC36FFFFF
0031358799	2/1/98	6/1/99	CA	91423	Internal Estimate	\$370,000 \$365,737	\$296,000 \$292,609	80.0 80.0	(\$48,028) 16.23%	9/1/01	XXXXXXXXCC36CC69FFFFF999 BK

Fig. 4

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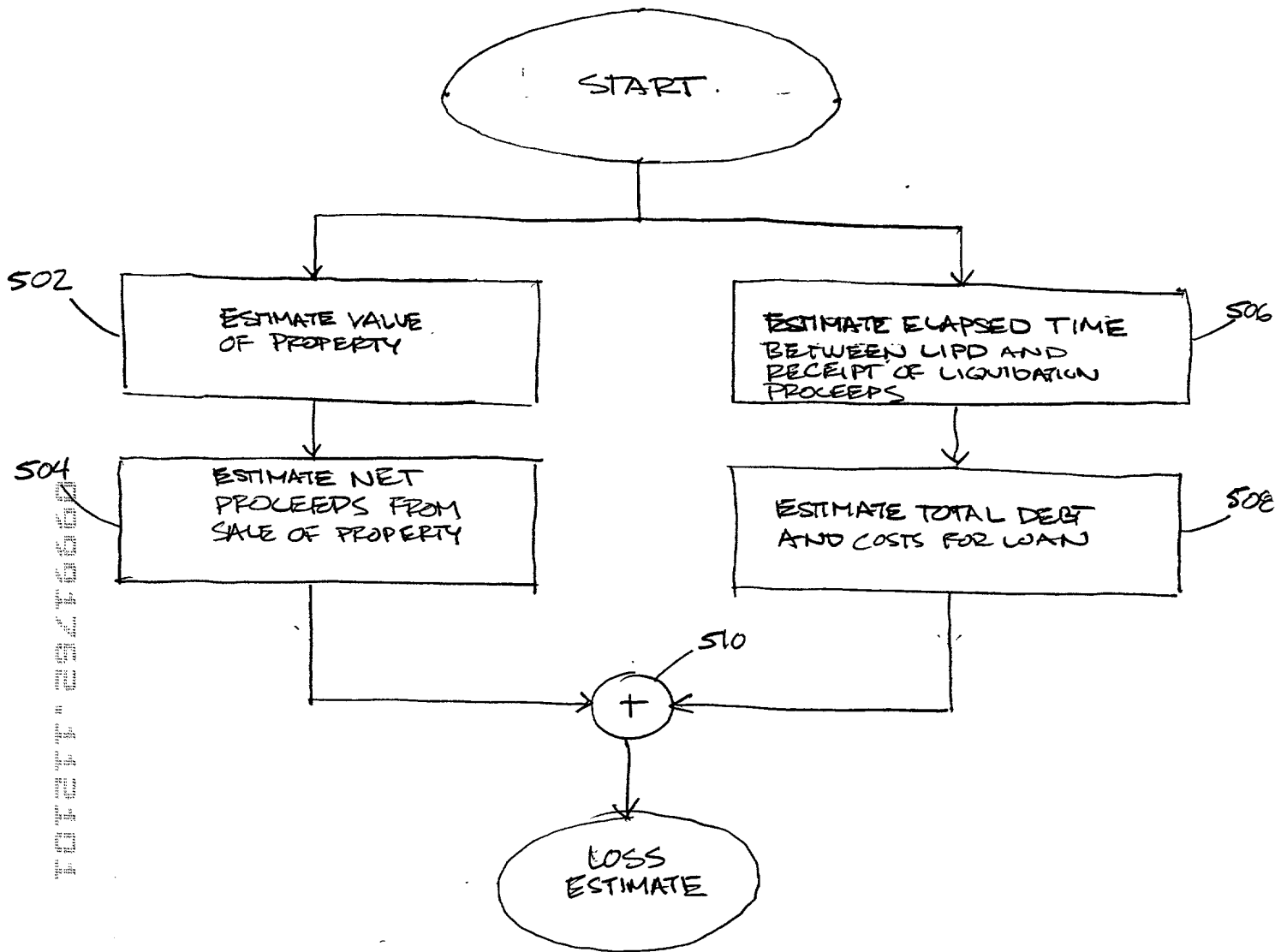


FIG. 5

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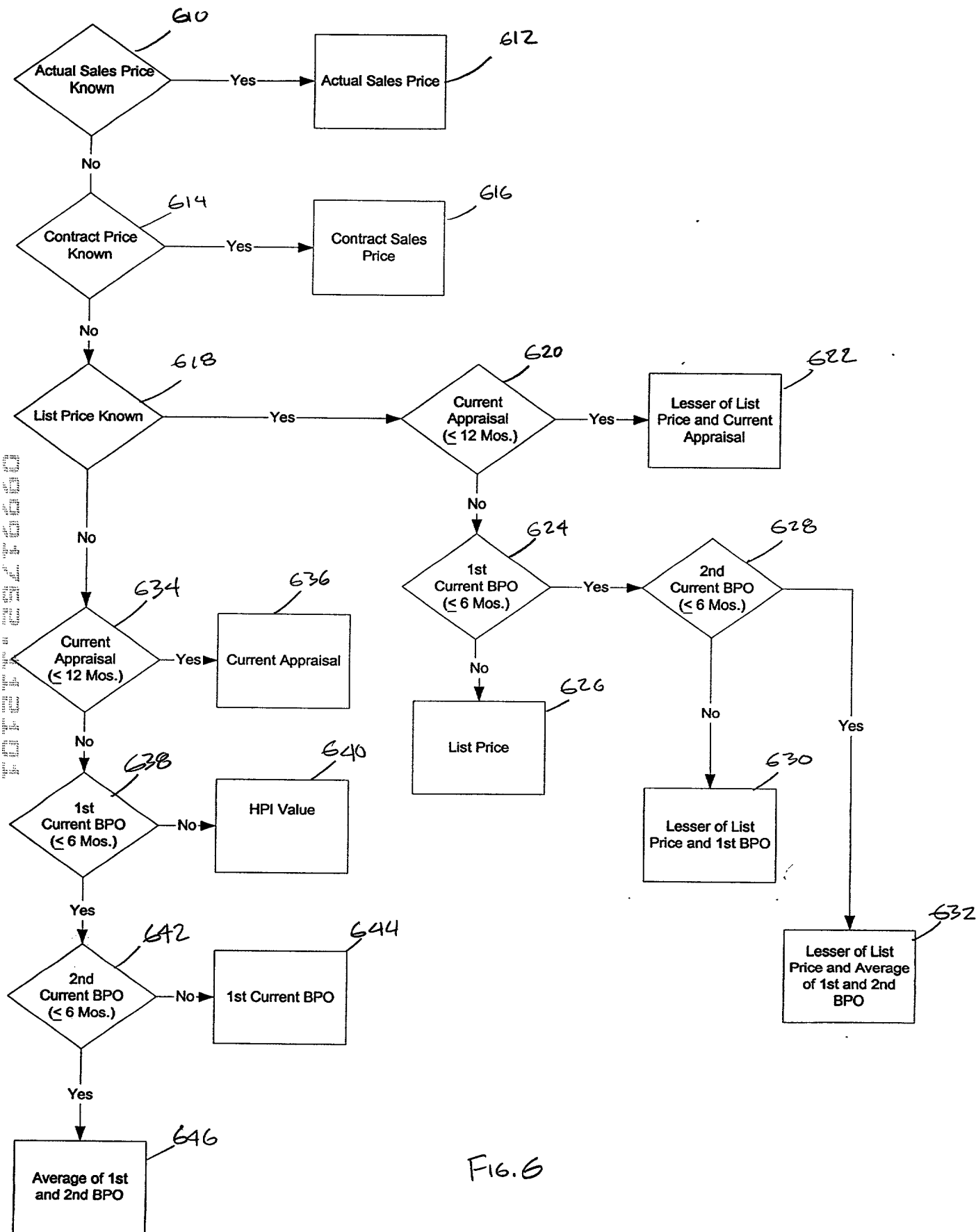


FIG. 6

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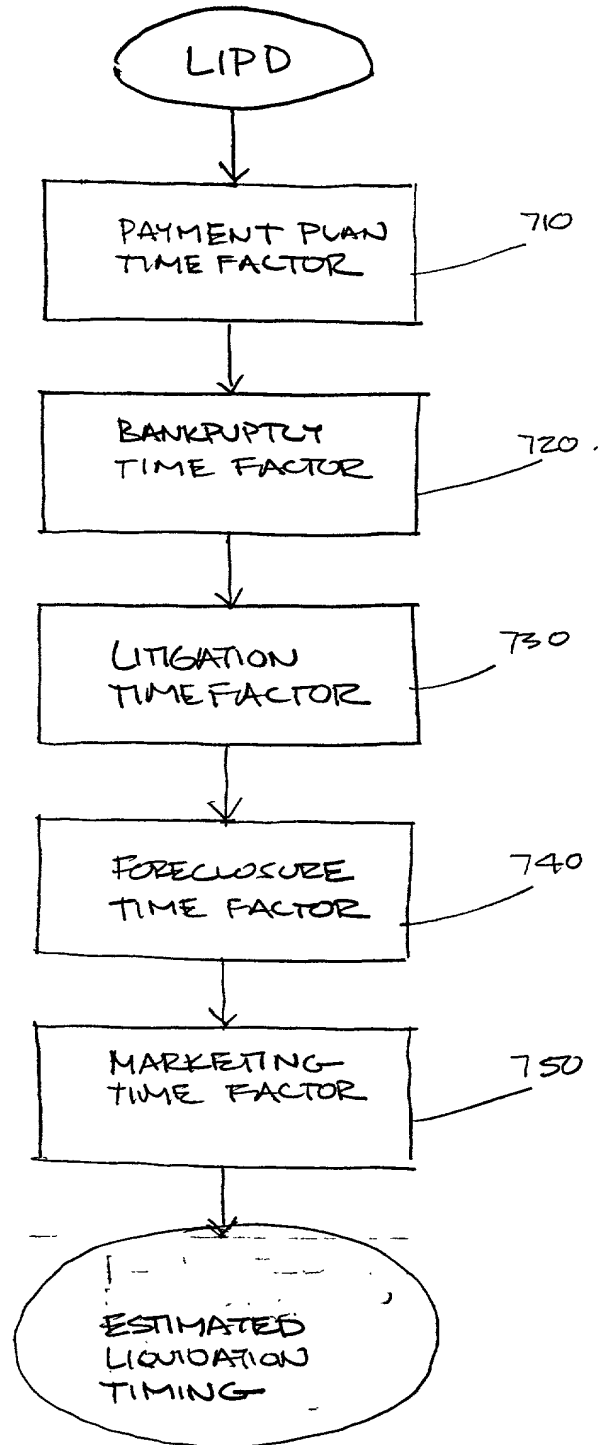
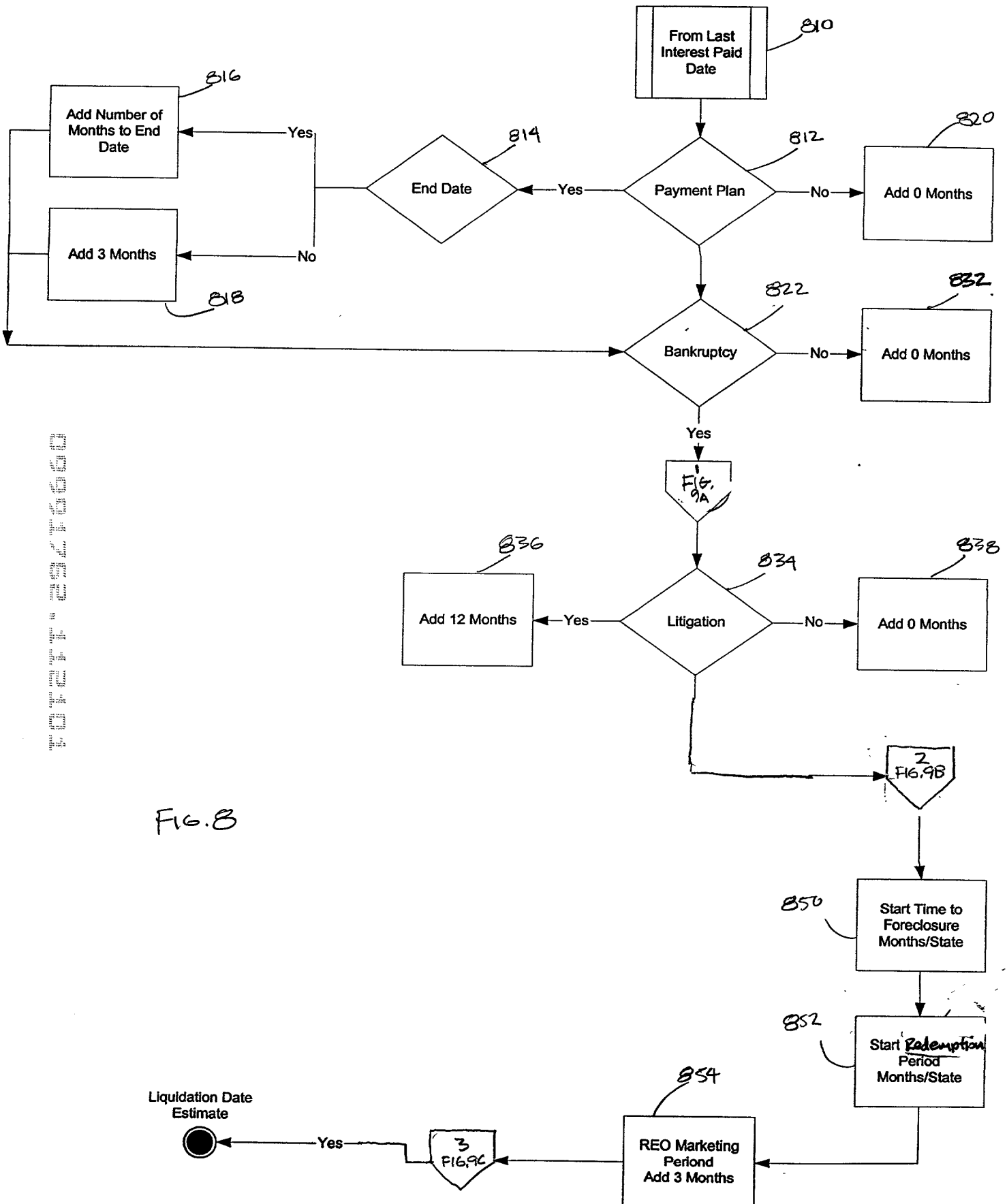


FIG. 7

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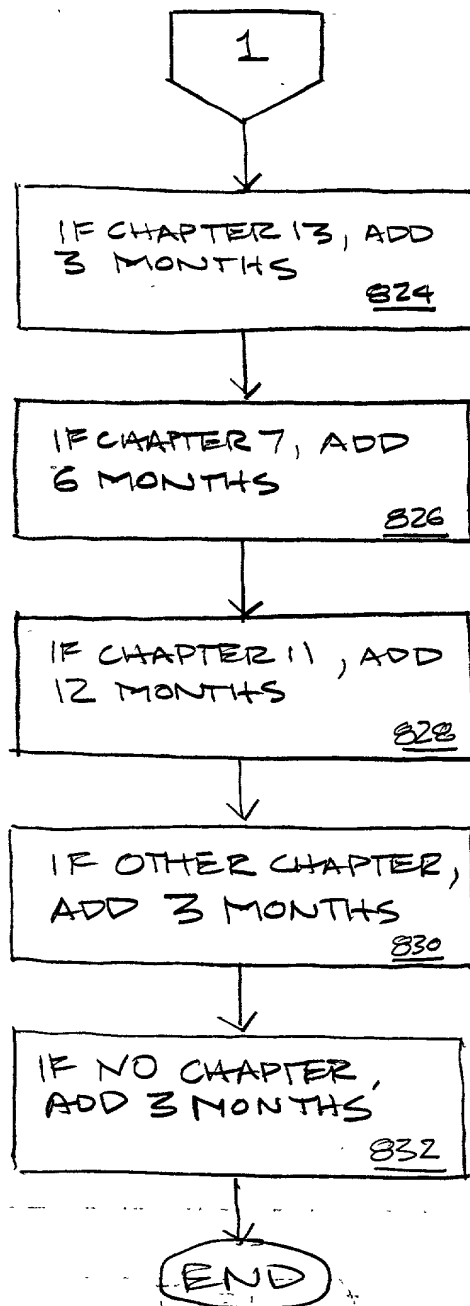


FIG. 9A

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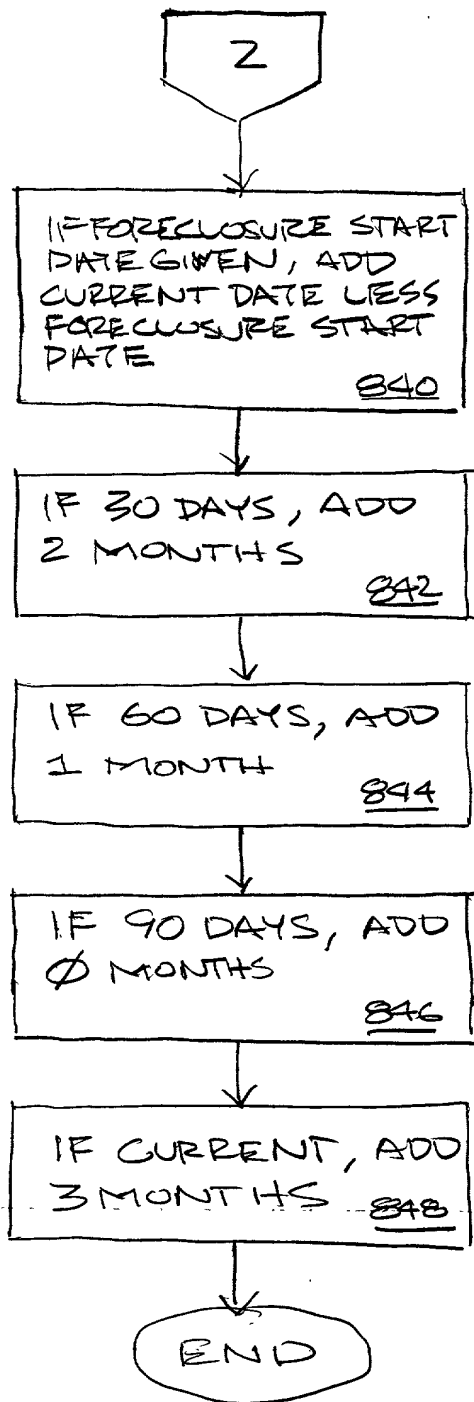


FIG. 9B

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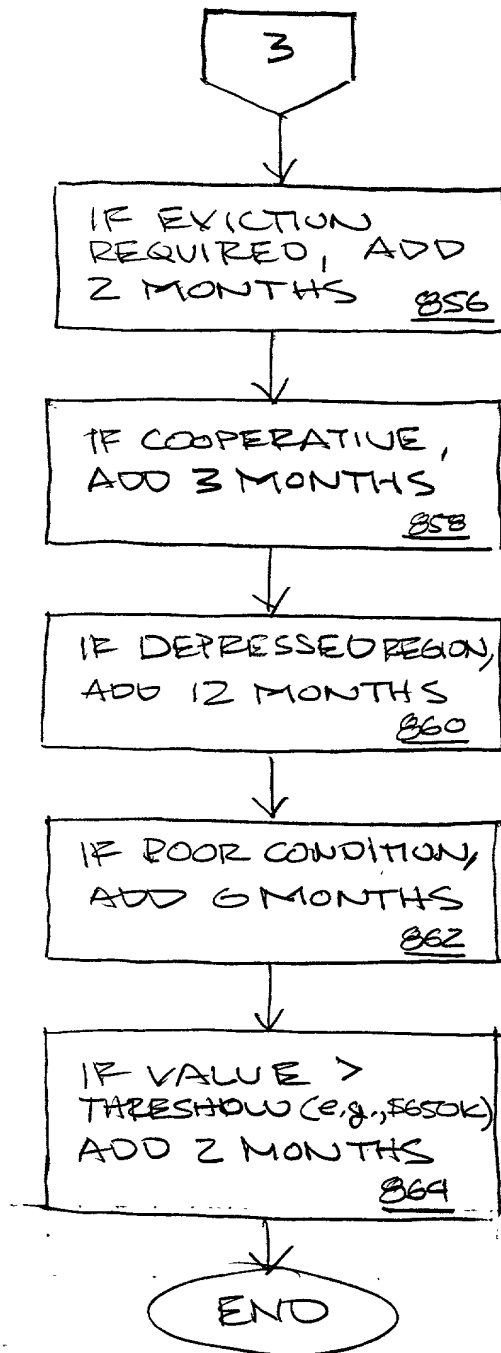


FIG. 9C

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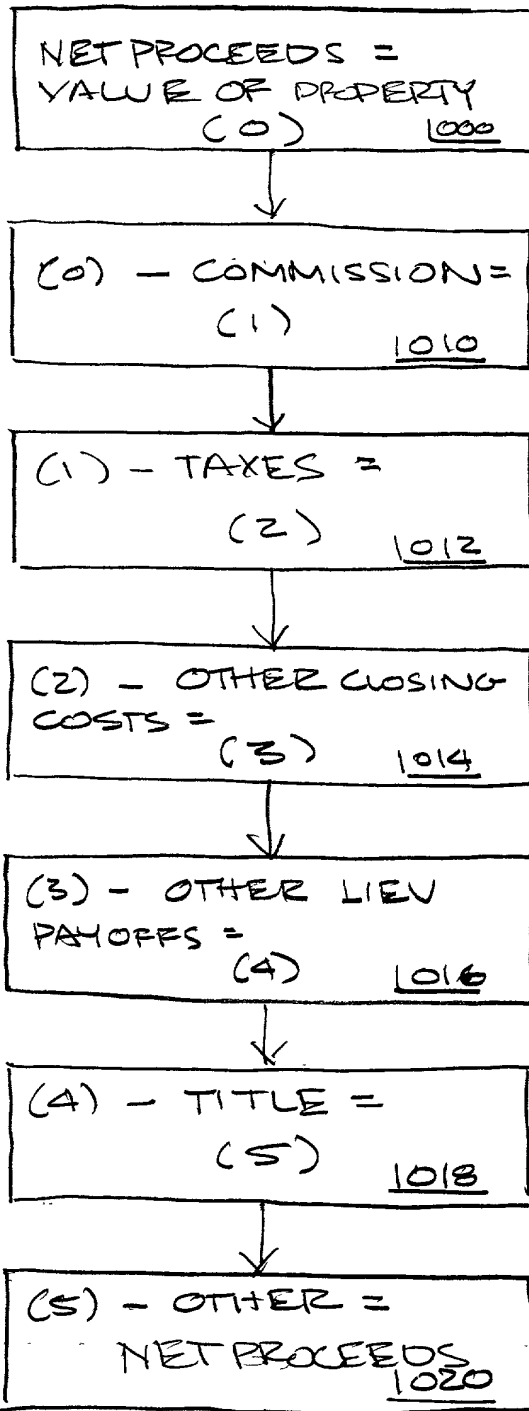


FIG. 10

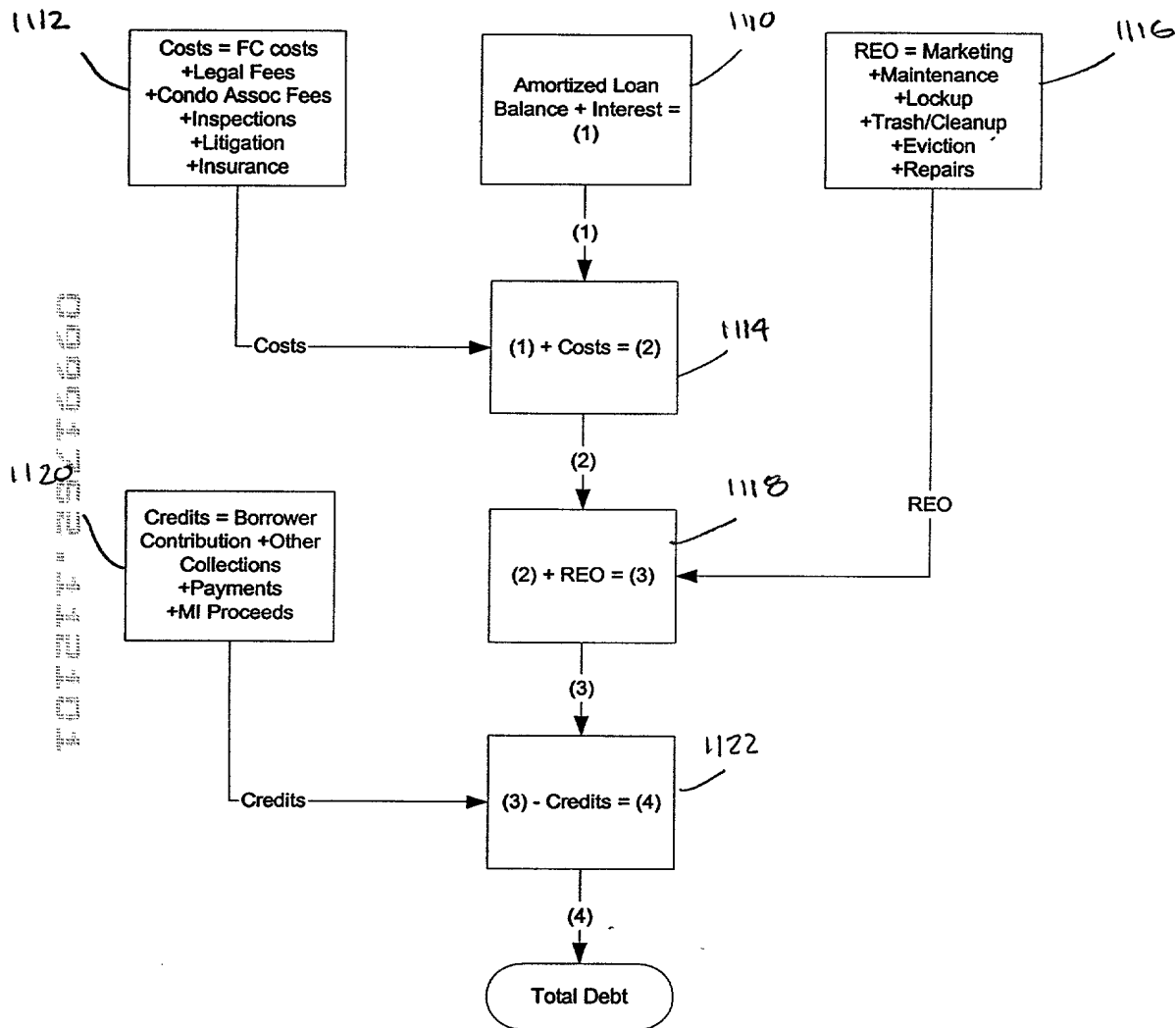


Fig. 11

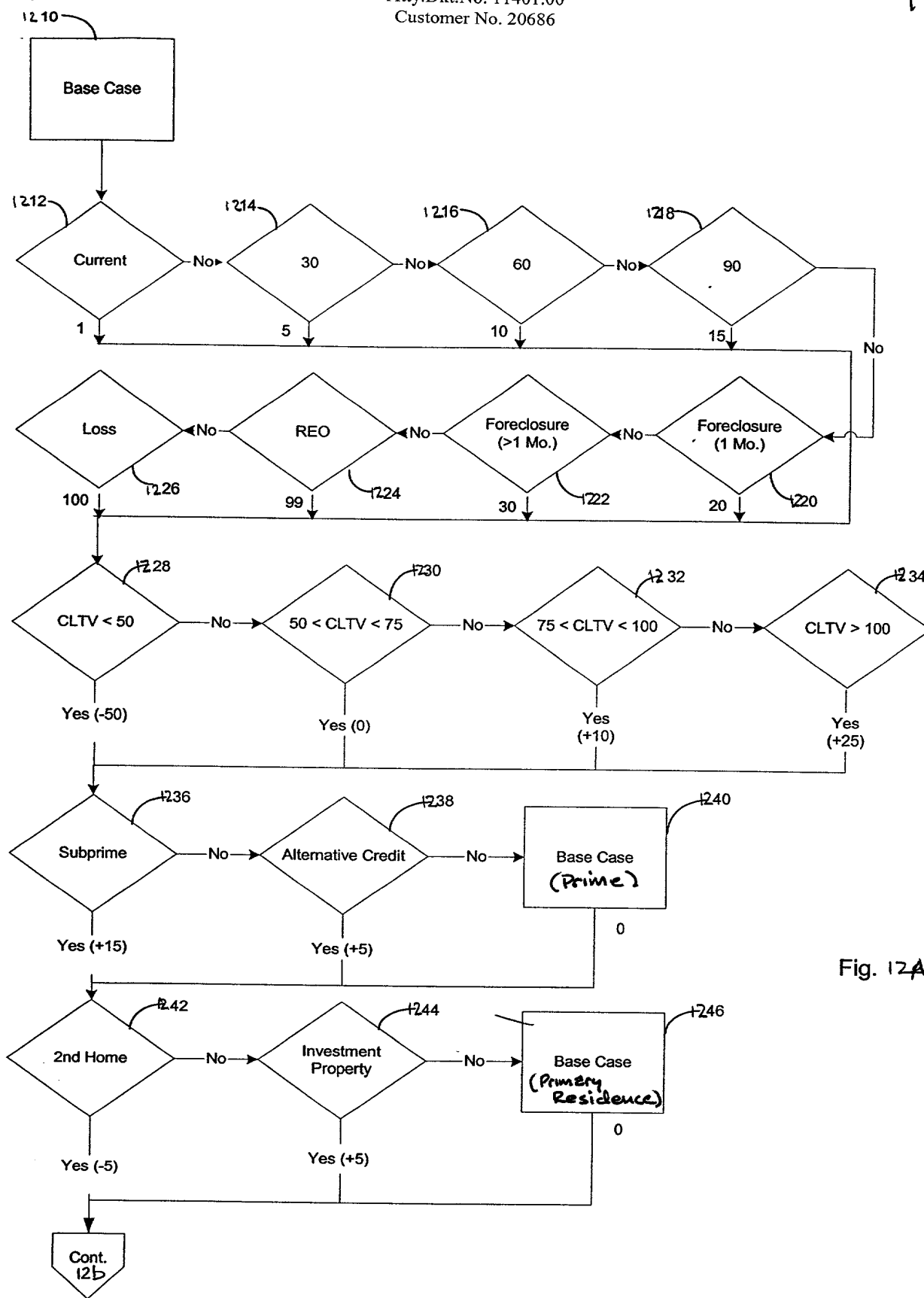


Fig. 12A

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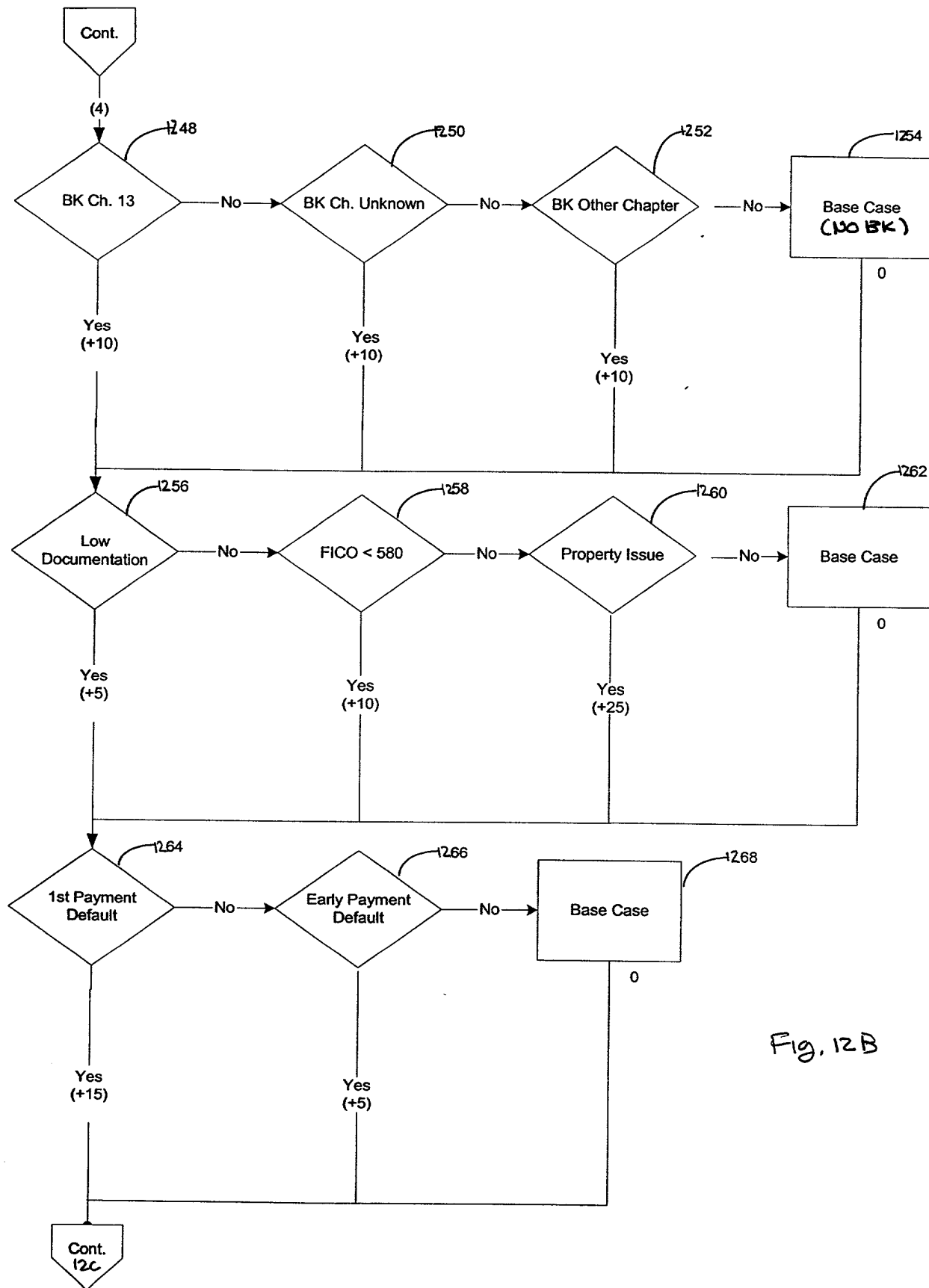


Fig. 12B

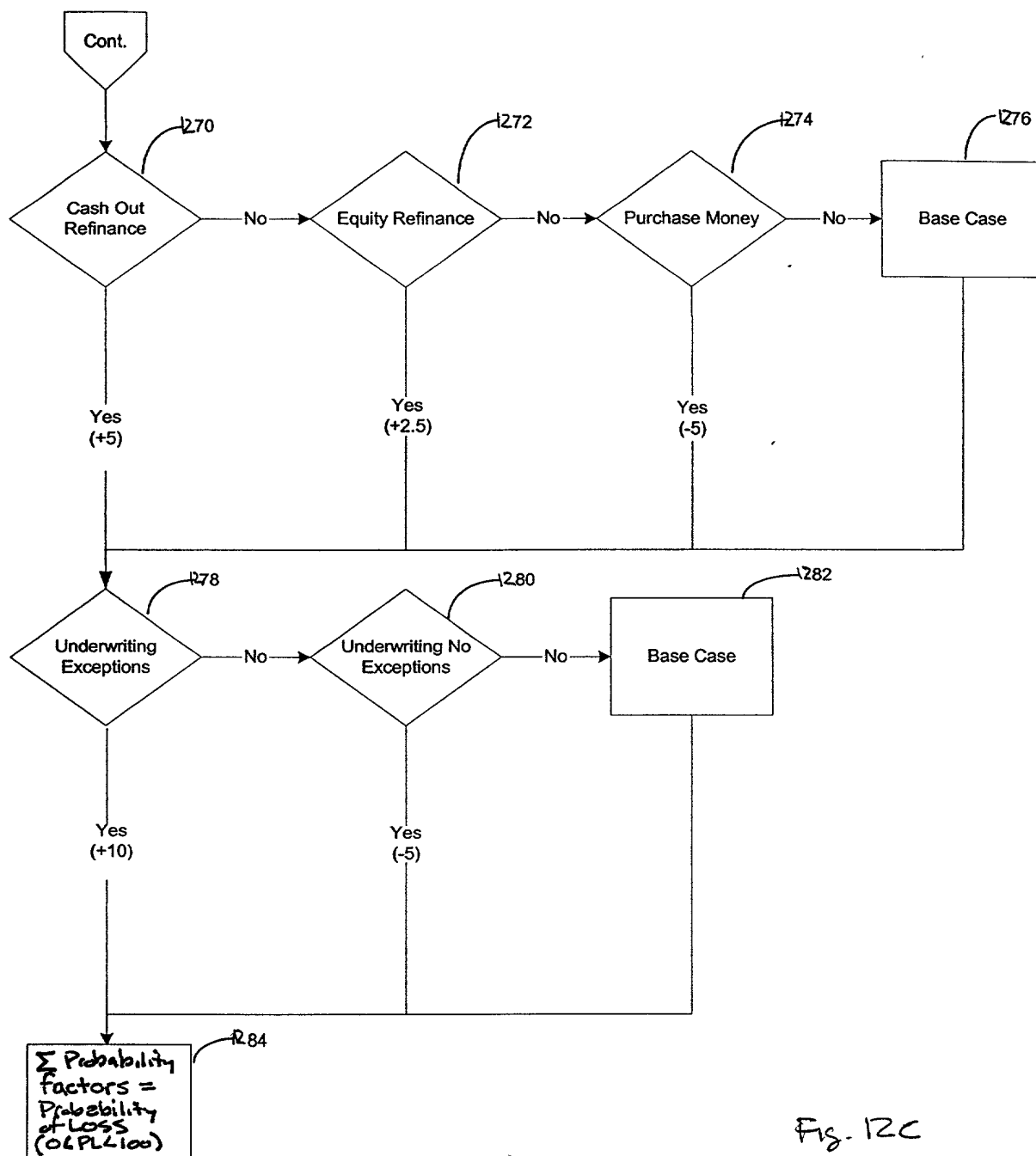


Fig. 12C

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Enter Issuer Loan Number:

search

filters

Filters

☐ Level 1

Collapse All Expand All

Source

Select a source...

Source Results

Watch List

Hot List

Get Services

☒ Level 2 - Status

Status

Select Status...

Liquidation

Contest MI Claim

Reinstated

Delinquency

Select Delinquency...

Foreclosure

30

90

Watch List Status

Select Watch List Status...

Pending Info

Active

Monitor

☒ Level 3 - Risk

Purpose

Select Purpose...

CashOut Refinance

Purchase

Rate/Term Refinance

Occupancy

Select Occupancy

Investment

Primary

Second Home

Loan Type

Select Loan Type...

Fixed

Arm

Stepped

Doc Level

Select Doc Level...

Full

Low

None

Product

Select Product...

Prime

Sub Prime

Alternative

Property Type

Select Property Type...

2-Family

3-Family

4-Family

MI

LTV

Original FICO

Balance

% To

To

FIG. 13A

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Balance - Current		To \$		To \$	
Level 4 - Loss Exposure					
Est Loss	\$	To \$			
Est Severity	%	To			
Probability	%	To			
Actual Loss		To			
Actual Severity		To			
Level 5 - Property					
Geographic Risk:		Value Risk:			
Zip		Decline - Act.	To		
State		Decline - Est.			
		Issue			
		Select Property Issue...			
		Damage			
		Winterization			
		Insured			
Level 6 - Borrower					
Last Name		Fraud Suspect		Multiple BK	
Litigation		RFD			
Level 7 - Loan History					
Exceeds Timeline		Paid Off		BK Chapter	
Unusual String		Delay Status			
Time in Status				Number of Months in Status	
End Date Expiring				To	
LIPD				To	
Level 8 - Underwriting					
Murrayhill Review		Servicer Review		Other Review	

Fig. 13B

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<input type="checkbox"/> Level 9 - MI			<input type="checkbox"/>
Mortgage Insurer	<input type="text"/>	Pending <input type="checkbox"/>	MI Type <input type="text"/>
MI Loss	<input type="text"/>	MI Issues <input type="text"/>	
MI Severity	<input type="text"/>	To <input type="text"/>	
<input type="checkbox"/> Level 10 - Recoveries			<input type="checkbox"/>
Recovery Expected	\$ <input type="text"/>	To \$ <input type="text"/>	
Recovery Actual	\$ <input type="text"/>	To \$ <input type="text"/>	
<input checked="" type="checkbox"/> Level 11 - Servicing			<input type="checkbox"/>
Trustee/Reporting Issue	<input type="text"/>	Repurchase <input type="text"/>	
Foreclosure Delay	<input type="text"/>	Servicing Issue <input type="text"/>	
<input type="button" value="Submit"/>			

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Fig. 13C